

INTISARI

Penelitian ini bertujuan untuk menguji secara empiris pengaruh *Return On Asset*, *Debt Equity Ratio*, *Net Profit Margin* dan *Earning Per Share* baik secara simultan maupun parsial terhadap harga saham dan variable yang memberikan berpengaruh dominan terhadap harga saham pada perusahaan properti yang terdaftar di Bursa Efek Indonesia (BEI).

Pengambilan sampel penelitian ini menggunakan metode *purposive sampling*, berdasarkan kriteria yang telah ditentukan diperoleh 15 sampel perusahaan properti yang terdaftar di Bursa Efek Indonesia (BEI) tahun 2014-2016. Metode analisis yang digunakan adalah analisis regresi linier berganda dengan alat bantu aplikasi SPSS (*Statistical Product and Service Solution*).

Hasil penelitian simultan (uji F) menunjukkan model regresi layak digunakan untuk memprediksi *Return On Assets*, *Debt Equity Ratio*, *Net Profit Margin*, dan *Earning Per Share* terhadap Harga Saham pada perusahaan properti. Secara parsial (uji t) dihasilkan bahwa variable *Return On Asset*, *Net Profit Margin* dan *Earning Per Share* berpengaruh positif dan signifikan terhadap harga saham, sedangkan *Debt Equity Ratio* tidak berpengaruh signifikan terhadap harga saham. Hasil pengujian koefisien determinasi parsial menunjukkan rasio *Earning Per Share* memiliki pengaruh dominan terhadap harga saham.

Kata kunci : *Return On Asset*, *Debt Equity Ratio*, *Net Profit Margin*, dan *Earning Per Share*, Harga Saham.

ABSTRACT

This research is aimed to test empirically the influence of Return on Assets, Debt Equity Ratio, Net Profit Margin and Earning per Share either simultaneously or partially to the stock prices and variables which gives dominant influence to the stock prices of property companies which are listed in Indonesia Stock Exchange (IDX).

The sample collection in this research has been done by using purposive sampling method, based on predetermined criteria 15 samples of property companies which are listed on the Indonesia Stock Exchange (IDX) 2014-2016 have been obtained as samples. The analysis method has been done by using multiple linear regression analysis and the SPSS application tools (Statistical Product and Service Solution).

The result of simultaneous research (F test) shows that the regression models are feasible to be used to predict Return on Assets, Debt Equity Ratio, Net Profit Margin, and Earning per Share to the Stock Prices of property companies. Partially the result of the t test has generated that Return on Asset, Net Profit Margin and Earning per Share give positive and significant influence to stock price whereas Debt to Equity Ratio does not have any significant influence to the stock price. The result of partial determination coefficient test shows that the ratio of Earning per Share has dominant influence to the stock prices.

Keywords: Return on assets, debt equity ratio, net profit margin, and earning per share and stock price.